

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	7/31/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$670,108,070	\$1,415,989,872
% of total pool	32.12%	67.88%
Portfolio Duration*	0.367	1.789
Index Duration*	0.374	1.896
% of index	98.13%	94.36%
Weighted Average Days to Maturity	134	685
Earned Income Yield	0.887%	2.855%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.853, Liquidity duration decreases to .356, and the Core/Liquidity split adjusts to 65.78% Core/34.22% Liquidity.